



# FTSE GDP-Adjusted World Government Bond Index

Sovereign | Multi-Currency

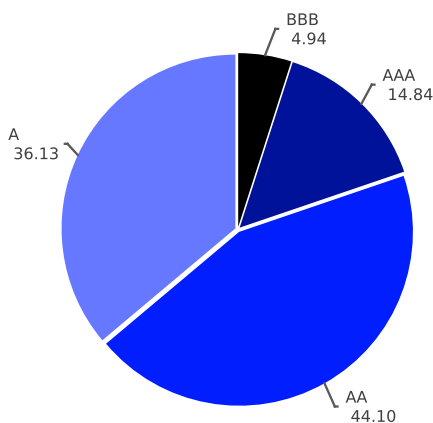
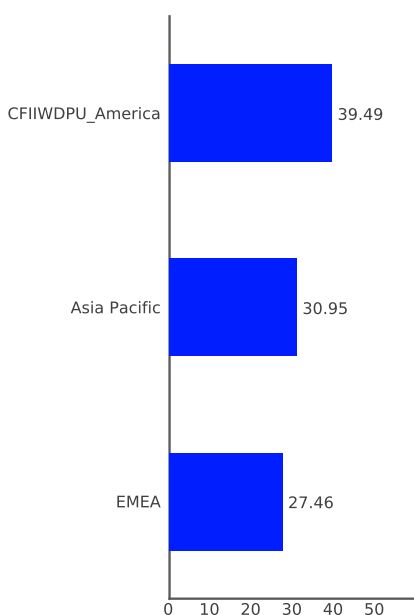
The FTSE GDP-Adjusted World Government Bond Index measures the performance of fixed-rate, local currency, investment-grade sovereign bonds. At each monthly index rebalance, the overall market value weight of each country is set in proportion to its relative Gross Domestic Product (GDP).

## INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
FTSE GDP-Adjusted World Government Bond Index	1,427	36,801.56	34,822.63	100.00	2.77	8.88	3.39	6.42	0

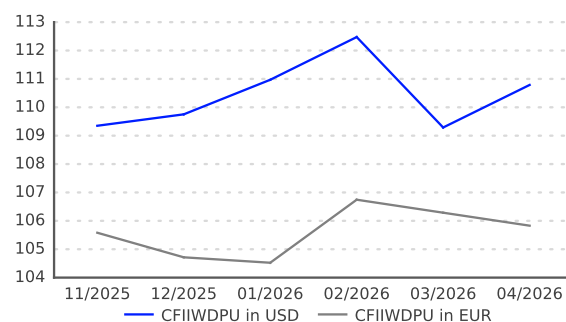
\* In USD billions

## GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)



**Index Quality:** Index quality is defined to be the rating assigned by Standard and Poor's Financial Services LLC ("S&P") when it exists. If a bond is not rated by S&P but it is rated by Moody's Investor Service, Inc ("Moody's"), the S&P equivalent of the Moody's rating is assigned. If a bond is split-rated, that is rated investment grade by S&P or Moody's and high yield by the other, index quality is taken to be S&P equivalent of the investment grade rating.

## HISTORICAL INDEX LEVEL (Unhedged)



	Return*	Standard Deviation*
CFIWDPU in USD	3.19	6.18
CFIWDPU in EUR	0.57	4.09

\* Annualized Since Base Date (in %)

**ANNUALIZED RETURNS (in %)**

	USD	EUR
	Unhedged	Unhedged
YTD*	0.94	1.06
Since Inception	3.19	0.57

\* Not annualized

**DESIGN CRITERIA AND CALCULATION METHODOLOGY**

Currency:	AUD, CAD, CNY*, DKK, EUR, GBP, ILS, JPY, MXN, MYR, NOK, NZD, PLN, SEK, SGD, USD
Minimum Maturity:	At least one year
Minimum Market Size:	Entry: At least USD 50 billion, EUR 40 billion, JPY 5 trillion. Exit: Below USD 25 billion, EUR 20 billion, JPY 2.5 trillion.
Minimum Issue Size:	Varies by market
Minimum Quality:	Entry: A- by S&P and A3 by Moody's. Exit: Below BBB- by S&P and Baa3 by Moody's
Market Accessibility Level:	Minimum level of 2. For further details on calibration of Market Accessibility Levels, please see <a href="#">Fixed Income Country Classification   LSEG</a>
Weighting:	Individual country weights are determined semi-annually in May and November based on each country's reported Gross Domestic Product, Current Prices, USD
Rebalancing:	Once a month at month end
Reinvestment of cash flows:	Intra-month cash flows from interest and principal payments are not reinvested as part of monthly index total return calculations.
Pricing:	LSEG Pricing Service except for: <ul style="list-style-type: none"> <li>- UK Government Bonds (Tradeweb FTSE UK Gilt Benchmark Closing Prices)</li> <li>- EMU Government Bonds (Tradeweb FTSE Euro Government Benchmark Closing Prices)</li> <li>- US Government Bonds (Tradeweb FTSE US Treasury Benchmark Closing Prices)</li> <li>- Israel (provided by Tel Aviv Stock Exchange)</li> <li>- Mexico (provided by Proveedor Integral de Precios S.A. de C.V.)</li> <li>- Poland (provided by BondSpot)</li> <li>- Singapore (provided by the Monetary Authority of Singapore)</li> </ul>
Calculation Frequency:	Daily
Settlement Date:	Monthly – Settlement is on the last calendar day of the month. Daily – Same day settlement except if the last business day of the month is not the last calendar day of the month; then, settlement is on the last calendar day of the month.
Base Date:	April 30, 2015

**VENDOR CODES**

Bloomberg SBI <GO>; SBBI <GO>

CFIIWDPL	FTSE GDP-Adjusted World Government Bond Index, in LCL terms
CFIIWDPU	FTSE GDP-Adjusted World Government Bond Index, in USD terms
CFIIWDPE	FTSE GDP-Adjusted World Government Bond Index, in EUR terms

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